

STAT 699 – TOPICS IN ADVANCED BAYESIAN STATISTICS

Rice University – Spring 2017

SYLLABUS

Instructors

Marina Vannucci
Professor of Statistics
Rice University
office: Duncan Hall 2083
Email: marina@rice.edu
phone: (713) 348-6132
Office hours by appointment only

Course website: <http://www.stat.rice.edu/~marina/>

Time and Days: Wed 1-1.50am DH1046.

Attendance: Students should register for the course through Rice University. Those who wish to audit the course should obtain written permission from the Instructors.

Course Description: This 1-credit hour course covers modern topics in Bayesian statistical analysis at a level that goes beyond the introductory course. Therefore knowledge of basic Bayesian statistics is assumed (at the level of “A first course in Bayesian statistical methods”, by Peter Hoff (Springer, 2009). Familiarity with basic posterior simulation methods (MCMC, Gibbs sampler and Metropolis-Hastings) will be assumed. The course will be in lecture-style, with in-class presentations from the instructor and graduate students. Readings will be assigned.

Pre-requisites: Stat422-622 (Bayesian analysis).

Course Assignments: Readings and class presentations will be assigned. The course grade will be based on class attendance and participation in the discussion of the material.

Textbook

There will be no major textbook. Lectures will be based on a series of papers that will be made available to the students.

Honor Code Policy

Any student with a documented disability needing academic adjustments or accommodation is requested to speak with me during the first two weeks of class. All discussions will remain confidential. Students with disabilities should also contact Disability Support Services in the Ley Student Center.